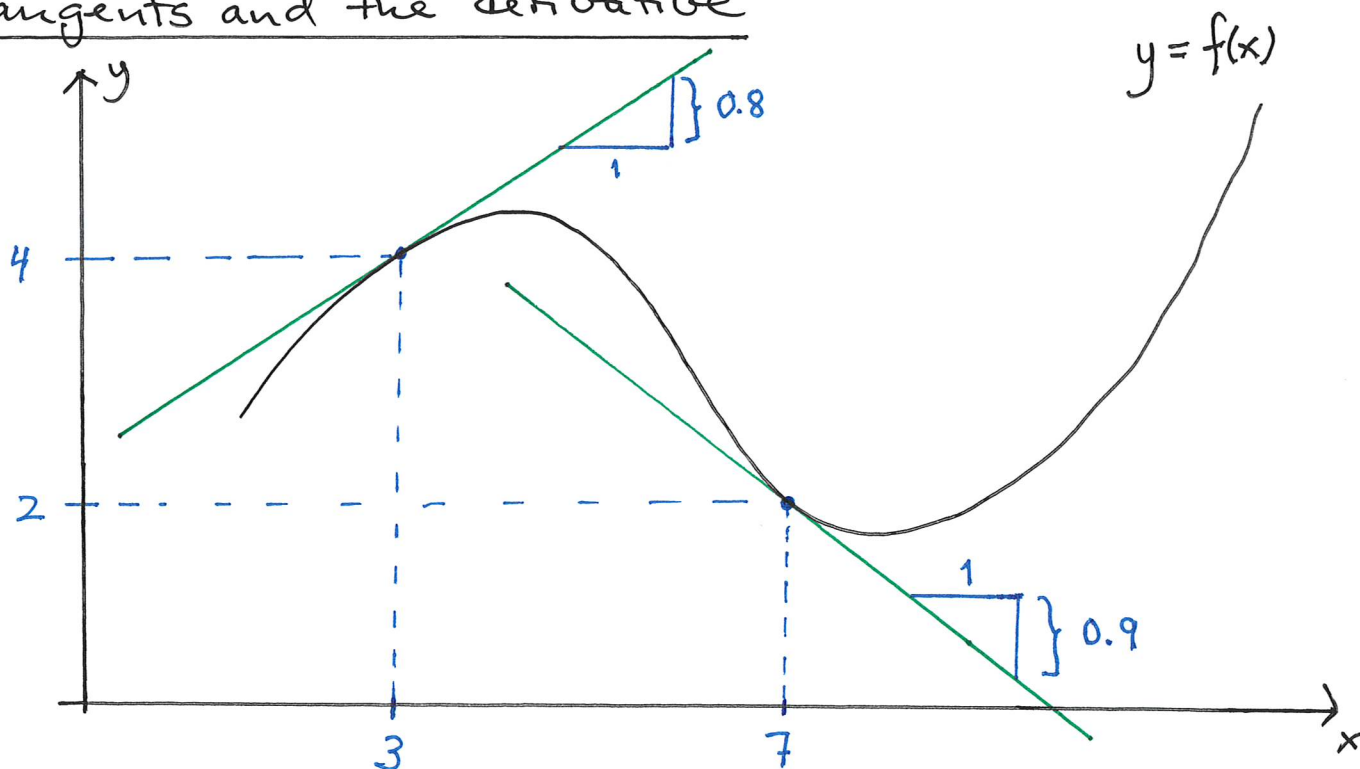


- Plan
1. Tangents and the derivative
  2. The derivative as a function
  3. Rules for differentiation

### 1. Tangents and the derivative



- The tangent of the graph of  $f(x)$  at the point  $(3, 4)$  has slope  $0.8$ .

We write  $f'(3) = 0.8$

- The tangent of the graph of  $f(x)$  at the point  $(7, 2)$  has slope  $-0.9$ .

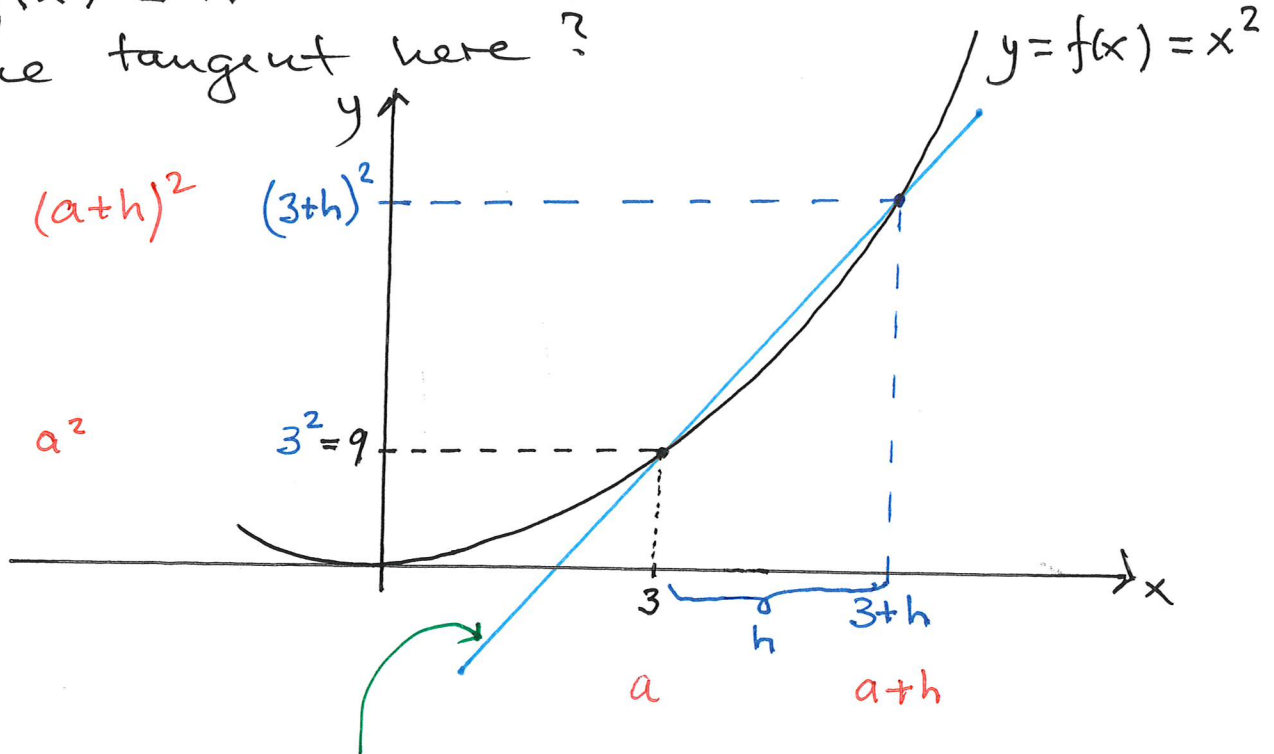
We write  $f'(7) = -0.9$

Two important applications

- 1) To determine where the function  $f(x)$  increases/decreases and where max/min is.
- 2) Approximate complicated functions with linear functions  
- typical for economic models.

How to find the slope of the tangent?

Ex  $f(x) = x^2$  and  $(3, 9)$ . What is the slope of the tangent here?



The slope of this secant line is

$$\frac{\text{change in } y}{\text{change in } x} = \frac{(3+h)^2 - 3^2}{h} = \frac{(3+h)(3+h) - 9}{h}$$

$$= \frac{a^2 + 2ah + h^2 - a^2}{h} = \frac{h^2 + 2ah}{h} = \frac{h(h+2a)}{h}$$

$$= h+2a \xrightarrow{h \rightarrow 0} 2a$$

$$= h+6 \xrightarrow{h \rightarrow 0} 6 \text{ which has to be the}$$

slope of the tangent line to  $f(x)$  through  $(3, 9)$ .

We write  $f'(3) = 6$

also  $f'(a) = 2a$

## 2. The derivative as a function

In the example: If  $x = a$  then  $f'(a) = 2a$   
- this is a function. We use  $x$  as variable:

$$f'(x) = 2x$$

E.g. the slope of the tangent of  $f(x)$

- at  $(-3, 9)$  is  $f'(-3) = 2 \cdot (-3) = -6$

- at  $(1, 1)$  is  $f'(1) = 2 \cdot 1 = 2$

- at  $(10, 100)$  is  $f'(10) = 2 \cdot 10 = 20$

We could do a similar calculation

with  $f(x) = x^3$  and get  $f'(x) = 3x^2$

## 3. Rules of differentiation

Start: 11.05

Power rule  $f(x) = x^n$  gives  $f'(x) = n \cdot x^{n-1}$

Note: this is true for all  $n$ .

Ex  $f(x) = x^{10}$ ,  $f'(x) = 10 \cdot x^9$  ( $n = 10$ )

Ex  $f(x) = \sqrt[3]{x^1}$ ,  $f'(x) = \frac{1}{3} \cdot x^{\frac{1}{3}-1}$  ( $n = \frac{1}{3}$ )  
 $= x^{\frac{1}{3}}$   
 $= \frac{1}{3} \cdot x^{-\frac{2}{3}}$

$$= \frac{1}{3} \cdot \frac{1}{x^{2/3}} = \frac{1}{3} \cdot \frac{1}{\sqrt[3]{x^2}} = \frac{1}{3\sqrt[3]{x^2}}$$

The sum rule If  $f(x) = g(x) + h(x)$   
then  $f'(x) = g'(x) + h'(x)$

Ex  $f(x) = x + x^3$  then  $f'(x) = 1 + 3x^2$

The constant rule If  $k$  is a constant number

and  $f(x) = k \cdot g(x)$  then

$$f'(x) = k \cdot g'(x)$$

Ex  $k = 7$ ,  $g(x) = x^2$ , then  $f(x) = 7x^2$   
and  $f'(x) = 7 \cdot 2x = 14x$

The product rule

If  $f(x) = g(x) \cdot h(x)$

then  $f'(x) = g'(x) \cdot h(x) + g(x) \cdot h'(x)$

Ex  $f(x) = (5x^3 - 2x + 1) \cdot (3x + 7)$

Calculate the  $f'(x)$  by using the product rule.

Solution  $g(x) = 5x^3 - 2x + 1$  and  $h(x) = 3x + 7$

$$g'(x) = 15x^2 - 2 \qquad h'(x) = 3$$

so  $f'(x) = (15x^2 - 2) \cdot (3x + 7) + (5x^3 - 2x + 1) \cdot 3$

↑ ↑ ↑ ↑ ↑  
note the parentheses!

calculate

$$= \underline{\underline{60x^3 + 105x^2 - 12x - 11}}$$

## The quotient rule

Suppose  $f(x) = \frac{g(x)}{h(x)}$

Then  $f'(x) = \frac{g'(x) \cdot h(x) - g(x) \cdot h'(x)}{[h(x)]^2}$

Ex  $f(x) = \frac{3x+1}{2x+5}$  . Then

$g(x) = 3x+1$  and  $h(x) = 2x+5$

$g'(x) = 3$

$h'(x) = 2$

$f'(x) = \frac{3 \cdot (2x+5) - (3x+1) \cdot 2}{(2x+5)^2}$

*note the parentheses!*

$= \frac{6x + 15 - 6x - 2}{(2x+5)^2}$

*note this sign!  
- for the whole parenthesis*

$= \frac{13}{(2x+5)^2}$

*← usually better to keep the parentheses in the denominator*



## The chain rule

$$\text{If } f(x) = g(u(x))$$

the inner function

the outer function

$$\text{then } f'(x) = g'(u) \cdot u'(x) \quad \text{where } u = u(x)$$

$$\underline{\text{Ex}} \quad f(x) = (x^2 + 3)^{10}$$

$$\text{Put } u = u(x) = x^2 + 3 \quad \text{and} \quad g(u) = u^{10}$$

$$u'(x) = 2x \quad g'(u) = 10u^9$$

$$\begin{aligned} \text{Then } f'(x) &= 10u^9 \cdot 2x = 10 \cdot (x^2 + 3)^9 \cdot 2x \\ &= \underline{\underline{20x(x^2 + 3)^9}} \end{aligned}$$

## Two functions

$$f(x) = e^x \quad \text{and} \quad g(x) = \ln(x)$$

$$f'(x) = e^x \quad g'(x) = \frac{1}{x}$$

$$\underline{\text{Ex}} \quad f(x) = e^{3x}$$

$$\text{Chain rule: } u = 3x \quad \text{and} \quad g(u) = e^u$$

$$u'(x) = 3 \quad g'(u) = e^u$$

$$f'(x) = e^u \cdot 3 = \underline{\underline{3e^{3x}}}$$

$$\underline{\text{Ex}} \quad f(x) = \ln(x^2 + 1)$$

$$\text{Chain rule: } u = x^2 + 1, \quad g(u) = \ln(u)$$

$$u'(x) = 2x \quad g'(u) = \frac{1}{u}$$

$$f'(x) = \frac{1}{u} \cdot 2x = \underline{\underline{\frac{2x}{x^2 + 1}}}$$